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UNCLASSIFIED			REPORT DOCUMENTATION PAGE			
1a. REPORT SECURITY CLASSIFICATION UNCLAS			1b. RESTRICTIVE MARKINGS DTIC FILE COPY			
2a. SECURITY CLASSIFICATION NA			3. DISTRIBUTION/AVAILABILITY OF REPORT Approved for public release; distribution unlimited.			
2b. DECLASSIFICATION NA			5. MONITORING ORGANIZATION REPORT NUMBER(S) AFOSR-TR- 89-0017			
4. PERFORMING ORGANIZATION REPORT NUMBER NA						
6a. NAME OF PERFORMING ORGANIZATION University of Virginia		6b. OFFICE SYMBOL (If applicable)		7a. NAME OF MONITORING ORGANIZATION AFOSR/NM		
6c. ADDRESS (City, State, and ZIP Code) EE Dept., Thornton Hall Charlottesville, VA. 22901				7b. ADDRESS (City, State, and ZIP Code) AFOSR/NM Bldg 410 Bolling AFB DC 20332-6448		
8a. NAME OF FUNDING/SPONSORING ORGANIZATION AFOSR		8b. OFFICE SYMBOL (If applicable) NM		9. PROCUREMENT INSTRUMENT IDENTIFICATION NUMBER AFOSR-87-0224 DEF		
8c. ADDRESS (City, State, and ZIP Code) AFOSR/NM Bldg 410 Bolling AFB DC 20332-6448				10. SOURCE OF FUNDING NUMBERS		
		PROGRAM ELEMENT NO. 61102F		PROJECT NO. 2304		TASK NO. A6
						WORK UNIT ACCESSION NO.
11. TITLE (Include Security Classification) Summary of accomplished work						
12. PERSONAL AUTHOR(S) P. Papantoni-Kazakos						
13a. TYPE OF REPORT Final		13b. TIME COVERED FROM 7/1/83 TO 6/30/88		14. DATE OF REPORT (Year, Month, Day) July 13, 1988		15. PAGE COUNT 5
16. SUPPLEMENTARY NOTATION						
17. COSATI CODES			18. SUBJECT TERMS (Continue on reverse if necessary and identify by block number)			
FIELD	GROUP	SUB-GROUP				
19. ABSTRACT (Continue on reverse if necessary and identify by block number) → We formulated a theory for robust filtering and smoothing, that combines the qualitative robustness theory with the theory of saddle-point games. On the basis of this theory, we found robust filters for certain contaminated classes of stochastic processes. We recently modified our qualitative robustness for general time series operations. We proposed then breakdown point and sensitivity measures, and in conjunction with saddle-point game theoretic results, we determined robust classes of filters, predictors, and interpolators. (KP) ←						
20. DISTRIBUTION/AVAILABILITY OF ABSTRACT <input checked="" type="checkbox"/> UNCLASSIFIED/UNLIMITED <input type="checkbox"/> SAME AS RPT. <input type="checkbox"/> DTIC USERS			21. ABSTRACT SECURITY CLASSIFICATION UNCLASSIFIED			
22a. NAME OF RESPONSIBLE INDIVIDUAL Maj. Brian Woodruff			22b. TELEPHONE (Include Area Code) (202) 777-5027		22c. OFFICE SYMBOL NM	

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## SUMMARY OF ACCOMPLISHED WORK UNDER PREVIOUS AIR FORCE GRANT

We are briefly summarizing our accomplishments under the Air Force grant AFOSR-83-0229, to the University of Connecticut, in the form of reports submitted to the AFOSR, and publications.

University Reports Submitted to the AFOSR

H. Tsaknakis, D. Kazakos and P. Papanton-Kazakos, "Robust Prediction and Interpolation for Vector Stationary Processes-2d Enriched Version", The University of Connecticut, Department of Electrical Engineering and Computer Science, UCT/DEECS/TR-83-10, Jul 1983.

H. Tsaknakis and P. Papantoni-Kazakos, "Robust Linear Filtering for Multi-variable Stationary Time Series-2d Enriched Version", The University of Connecticut, Department of Electrical Engineering and Computer Science, UCT/DEECS/TR-83-9, July 1983.

M. Georgiopoulos and P. Papantoni-Kazakos, "Random Access Algorithm Utilizing Control Mini Slots", The University of Connecticut, Department of Electrical Engineering and Computer Science, Technical Report TR-83-14, August 1983.

P. Papantoni-Kazakos, "Qualitative Robustness in Time Series", The University of Connecticut, Department of Electrical Engineering and Computer Science, UCT/DEECS/TR-83-15, November 1983.

L. Georgiadis and P. Papantoni-Kazakos, "A High Throughput Limited Sensing Protocol", The University of Connecticut, Department of Electrical Engineering and Computer Science, TR-84-1, February 1984.

L. Georgiadis and P. Papantoni-Kazakos, "Limited Feedback Sensing Algorithms for the Broadcast Channel", The University of Connecticut, Department of Electrical Engineering and Computer Science, TR-84-8, June 1984.

H. Tsaknakis, D. Kazakos, and P. Papantoni-Kazakos, "Robust Prediction and Interpolation for Vector Stationary Processes-Part 3", The University of Connecticut, Department of Electrical Engineering and Computer Science, UCT/EECS/TR-84-11, October 1984.

H. Tsaknakis and P. Papantoni-Kazakos, "Robust Linear Filter for Multi-variable Stationary Time Series - Part 3", The University of Connecticut, Department of Electrical Engineering and Computer Science, UCT/DEECS/TR-84-12, October 1984.

M. Georgiopoulos, L. Merakos, and P. Papantoni-Kazakos, "An Asynchronous Stack Algorithm for CSMA and CSMA-CD Channels," The University of Connecticut, Department of Electrical Engineering and Computer Science, Technical Report TR-84-13, November 1984.

L. Georgiadis and P. Papantoni-Kazakos, "Ergodicity and Steady-State Equilibrium

Conditions for Markov Chains," The University of Connecticut, Department of Electrical Engineering and Computer Science, UCT/DEECS/TR-85-1, January 1985.

M. Georgiopoulos, L. Merakos, and P. Papantoni-Kazakos, "High Performance Asynchronous Limited Sensing Algorithms for CSMA and CSMA-CD Channels," The University of Connecticut, Department of Electrical Engineering and Computer Science, UCT/DEECS/TR-85-2, January 1985.

L. Georgiadis and P. Papantoni-Kazakos, "A 0.487 Throughput Limited Sensing Algorithm," The University of Connecticut, Department of Electrical Engineering and Computer Science, UCT/DEECS/TR-85-3, March 1985.

L. Georgiadis, L. Merakos, and P. Papantoni-Kazakos, "Unified Method for Delay Analysis of Random Multiple Access Algorithm," The University of Connecticut, Department of Electrical Engineering and Computer Science, UCT/DEECS/TR-85-8, August 1985.

H. Tsaknakis and P. Papantoni-Kazakos, "Outlier Resistant Filtering and Smoothing," UCT/DEECS/TR-86-5, April 1986, University of Connecticut.

L. Merakos, L. Georgiadis, and C. Bisdikian, "Stability Analysis of Interconnected Random Access Networks," UCT/DEECS/TR-86-6, April 1986, University of Connecticut.

H. Tsaknakis and P. Papantoni-Kazakos, "Outlier Resistant Filtering and Smoothing", UCT/DESE/TR-86-9, September 1986, University of Connecticut.

R. K. Bansal and P. Papantoni-Kazakos, "Outlier Resistant Algorithms for Detecting a Change in Stochastic Process", TR-87-1, January 1987, University of Connecticut.

Papantoni-Kazakos, P., "Robust Prediction Operations for Stationary Processes," University of Virginia, Technical Report UVA/515682/EE88/101, August 1987.

Papantoni-Kazakos, P., "Outlier Resistant Predictive Source Encoding for a Gaussian Stationary Nominal Source", University of Virginia, Technical Report UVA/525682/EE88/102, September 1987.

Bansal, R. K., and Papantoni-Kazakos, P., "Robust Algorithms for Detecting a Change in a Stochastic Process with Infinite Memory," University of Virginia, Technical Report UVA/525682/EE88/105, March 1988.

#### Journal Papers

D. Kazakos and P. Papantoni-Kazakos, "Modeling of Multidimensional Signals with Applications to Images", in Progress in Multidimensional Systems Theory, Marcel Dekker, N.Y., 1985.

P. Papantoni-Kazakos, "Some Aspects of Qualitative Robustness in Time Series," in

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Robust and Nonlinear Time Series Analysis, Lecture Notes in Statistics, Vol. 1, Springer-Verlag, 1985.

M. Georgiopoulos and P. Papantoni-Kazakos, "Collision Resolution Protocols Utilizing Absorptions and Collision Multiplicities", IEEE Trans. Commun., 33(7), July 1985, pp. 721-724.

P. Papantoni-Kazakos, "A Game Theoretic Approach to Robust Filtering", Information and Control, Vol. 60, pp. 1735-1757, 1984.

L. Georgiadis and P. Papantoni-Kazakos, "Limited Feedback Sensing Algorithms for the Broadcast Channel", IEEE Trans. Inform. Th., Special issue on Random Access Communications, March 1985, 1T-31, pp. 280-294.

R. K. Bansal and P. Papantoni-Kazakos, "An Algorithm for Detecting a Change in Stochastic Processes", IEEE Trans. Inform. Theory, March 1986, 1T-32, pp. 227-235.

H. Tsaknakis and P. Papantoni-Kazakos, "Robust Linear Filtering for Multivariable Stationary Time Series", IEEE Trans. Automatic Control, April 1986, AC-31, No. 5, pp. 462-466.

H. Tsaknakis, D. Kazakos, and P. Papantoni-Kazakos, "Robust Prediction and Interpolation for Vector Stationary Processes", Prob. Th. and Related Fields, 72, Springer-Verlag, 1986, pp. 589-602.

L. Georgiadis and P. Papantoni-Kazakos, "A 0.487 Throughput Limited Sensing Algorithm", IEEE Trans. Inform. Th., March 1987, IT-33, pp. 233-237.

P. Papantoni-Kazakos, "Qualitative Robustness in Time Series", Information and Computation, Academic Press, 1987, 72-3, pp. 239-269.

L. Georgiadis, L. Merakos, and P. Papantoni-Kazakos, "A Unified Method for Delay Analysis of Random Multiple Access Algorithms", IEEE Journal on Selected Areas in Communications, Issue on Performance Evaluation of Multiple Access Networks, July 1987, SAC-5, pp. 1051-1062.

H. Tsaknakis and P. Papantoni-Kazakos, "Outlier Resistant Filtering and Smoothing", Information and Computation, to appear in 1988.

### Books

D. Kazakos and P. Papantoni-Kazakos, Detection and Estimation, Computer Science Press, to appear in 1988.

### Book Chapters

M. Georgiopoulos, L. Merakos, and P. Papantoni-Kazakos, "High Performance Asynchronous Limited Sensing Algorithms for CSMA and CSMA-CD Channels", in Local Area and Multiple Access Networks, ED. Pickholtz, Computer Science Press, 1986.

### Papers Submitted to Journals

P. Papantoni-Kazakos, "Outlier Resistant Predictive Source Encoding for a Gaussian Stationary Nominal Source," IEEE Trans. Inf. Theory.

R. K. Bansal and P. Papantoni-Kazakos, "Outlier Resistant Algorithms for Detecting a Change in Stochastic Process", IEEE Trans. Inf. Theory.

### Theses

M. Georgiopoulos, "Random Access Algorithms in Multi-User Communications Systems for Spread-Spectrum and Non-Spread-Spectrum Environments", Ph.D. thesis, University of Connecticut, 1986.

H. Tsaknakis, "Robust Methods in Time Series", Ph.D. Thesis, University of Connecticut, 1986.

L. Georgiadis, "Limited Sensing Random Access Algorithms and Unified Methods for their Analysis," Ph.D. Thesis, University of Connecticut, 1986.

R. K. Bansal, "Outlier Resistant Algorithms for Detecting a Change in Stochastic Process", Ph.D. Thesis, University of Connecticut, 1987

### Conference Proceedings Papers

P. Papantoni-Kazakos, "Performance Bounds in Robust Filtering and Smoothing", 1983 International Symposium on Information Theory, Montreal, Canada.

P. Papantoni-Kazakos, G. D. Marcus, and M. Georgiopoulos, "A Collision Resolution Protocol with Limited Channel Sensing-Finitely Many Users", IEEE Globecom'83, Nov. 1983.

H. Tsaknakis, D. Kazakos, and P. Papantoni-Kazakos, "Robust Prediction and Interpolation for Vector Stationary Processes", 1983 International Symposium on Information Theory,

P. Papantoni-Kazakos, "Qualitative Robustness in Time Series Analysis", Workshop on Robust and Nonlinear Methods in Time Series Analysis, Heidelberg, West Germany,

Sept. 1983.

L. Georgiadis and P. Papantoni-Kazakos, "A Free Access Collision Resolution Algorithm for the Slotted Broadcast Channel", 1984 Conf. on Information Sciences and Systems, Princeton, March.

H. Tsaknakis and P. Papantoni-Kazakos, "Robust Linear Filtering for Multi-variable Stationary Time Series", 1984 Conf. on Information Sciences and Systems, Princeton, March.

M. Georgiopoulos, L. Merakos, and P. Papantoni-Kazakos, "Collision Resolution Protocols for Random Access Channels with Bandwidth and Energy Overhead," IEEE GLOBECOM '84, Nov. 1984

M. Georgiopoulos, L. Merakos, and P. Papantoni-Kazakos, "An Asynchronous Stack Algorithm for CSMA and CSMA-CD Channels, " INFOCOM '85

L. Georgiadis and P. Papantoni-Kazakos, "Limited Sensing Random Access Protocols" 1985 International Symposium on Information Theory, Brighton, England.

L. Georgiadis, L. Merakos, and P. Papantoni-Kazakos, "A Unified Method for Delay Analysis of Random Multiple-Access Algorithms" GLOBECOM '85 Proceedings.

L. Merakos and P. Papantoni-Kazakos, "Limited Sensing Algorithms for Communication Networks using Carrier-Sense Multiple Access Channels," 1985 C<sup>3</sup> Workshop proceedings, MIT.

L. Georgiadis and P. Papantoni-Kazakos, "Limited Sensing Algorithms for the Broadcast Channel," ICC'85, June 1985.

H. Tsaknakis and P. Papantoni-Kazakos, "Outlier Resistant Filtering and Smoothing", 1986 Intern. Symp. Inf. Th., Ann Arbor, Michigan.

R. K. Bansal and P. Papantoni-Kazakos, "Outlier Resistant Algorithms for Detecting a Change in Stochastic Process," 1987 Conference on Information Sciences and Systems

R. K. Bansal and P. Papantoni-Kazakos, "Robust Algorithms for Detecting a Change in a Stochastic Process with Infinite Memory", 1988 Conference on Information Sciences and Systems.

In short, some of the significant contributions made in the July 1, 1983 to June 30, 1989 period are summarized as follows:

We formulated a theory for robust filtering and smoothing, that combines the qualitative robustness theory with the theory of saddle-point games. On the basis of this theory, we found robust filters for certain contaminated classes of stochastic processes. We recently

modified our qualitative robustness for general time series operations. We proposed then breakdown point and sensitivity measures, and in conjunction with saddle-point game theoretic results, we determined robust classes of filters, predictors, and interpolators.

We designed robust predictors, interpolators, and filters, for various classes of vector stationary processes with contaminated spectra. We extensively analyzed the above operations, and we produced measures of breakdown points and curves, efficiency, and performance variation within the classes.

We designed both parametric and outlier resistant algorithms for detecting a change in stochastic process. In the parametric case, we proved asymptotic optimality. In the outlier resistant case, we studied asymptotic performance at the nominal model, as well as breakdown point and influence functions.

We designed and analyzed a variety of multiple-access transmission protocols, for various levels of available feedback and feedback sensing. In our studies we included asymptotically-many user models. We devised limited sensing algorithms, with the highest existing throughput, to this point in time, and with robust characteristics in the presence of feedback errors.

We devised a unified methodology for the delay analysis of a big variety of random-access algorithms.